

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Patent Application of:
Martin R. Watts et al.

Application No.: 10/696,546

Confirmation No.: 7838

Filed: October 28, 2003

Art Unit: 3693

For: METHOD AND SYSTEM FOR MODELING
VOLATILITY

Examiner: R. Khattar

INFORMATION DISCLOSURE STATEMENT (IDS)
SUBMITTED IN COMPLIANCE WITH 37 CFR 1.105

MS Amendment
Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

Dear Sir:

Pursuant to 37 CFR 1.56, 1.97 and 1.98 and 37 CFR 1.105, the attention of the Patent and Trademark Office is hereby directed to the references listed on the attached form, based on form PTO/SB/08. It is respectfully requested that the information be expressly considered during the prosecution of this application, and that the references be made of record therein and appear among the "References Cited" on any patent to issue therefrom. The submission of these references is not an admission that the references constitute prior art.

This Information Disclosure Statement is filed more than three months after the U.S. filing date, OR more than three months after the date of entry of the national stage of a PCT application, AND after the mailing date of the first Office Action on the merits, whichever occurs first, but before the mailing date of a Final Office Action or Notice of Allowance (37 CFR 1.97(c)). However, because the information is submitted in compliance with 37 CFR 1.105, it is believed that no fee is due.

I hereby certify, pursuant to 37 CFR 1.97(e)(2), that no item of information contained in this Information Disclosure Statement was cited in a communication from a foreign patent

office in a counterpart foreign application and, to my knowledge after making reasonable inquiry, no item of information contained in this Information Disclosure Statement was known to any individual designated in 37 CFR 1.56(c) more than three months prior to the filing of this Information Disclosure Statement.

In accordance with 37 CFR 1.98(a)(2)(ii), Applicants have not submitted copies of U.S. patents and U.S. patent applications.

Because the information is submitted in compliance with 37 CFR 1.105, it is believed that no fee is due. However, the Director is hereby authorized to charge any deficiency in the fees filed, asserted to be filed or which should have been filed herewith to our Deposit Account No. 50-4494, under Order No. JPM-057C1.

Dated: April 14, 2008

Respectfully submitted,

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